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BLENDING INTERPOLATION SCHEMES ON TRIANGLES WITH ERROR BOUNDS. (U)  
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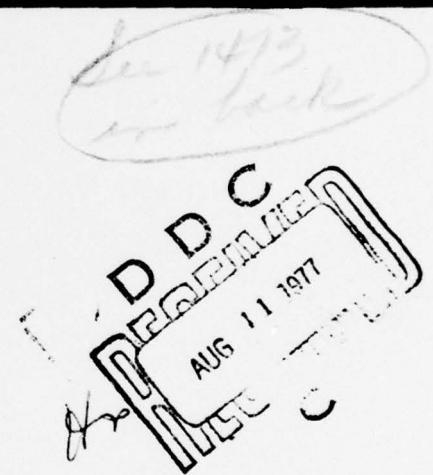
BLENDING INTERPOLATION SCHEMES  
ON TRIANGLES WITH ERROR BOUNDS

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ABSTRACT

We give rational approximation schemes interpolating the values of a given function along two edges of a triangle and the normal derivative along the third edge. In addition, we give error bounds for our schemes. For the uniform norm, these bounds are best possible.

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# BLENDING INTERPOLATION SCHEMES ON TRIANGLES WITH ERROR BOUNDS

K. Böhmer and Gh. Coman

## 0. Introduction:

A few years ago Barnhill-Birkhoff-Gordon [1] constructed rational functions, interpolating the values of a given function on the boundary of a certain normalized triangle  $T$ . In the same paper interpolation schemes are given, realizing the values of a given function and its normal derivatives on the boundary of  $T$ . These schemes are affinely invariant iff the normal derivatives are transformed into the corresponding directional derivatives.

Here we give rational approximation schemes interpolating the values of a given function along two edges of a triangle  $T$  and the normal derivative along the third edge. In addition we study the remainders of our schemes and give better error bounds than in [6]. For the  $L_\infty$ -norm the error bounds are best possible.

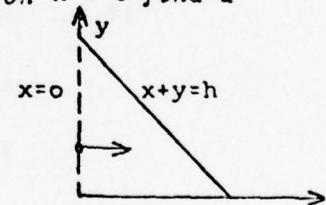
As triangle  $T$  we choose the standard triangle  $T_h = \{(x,y) \in \mathbb{R}^2 \mid x \geq 0, y \geq 0, x + y \leq h\}$  with vertices  $(0,0)$ ,  $(0,h)$  and  $(h,0)$ . Our schemes are affinely invariant in the same sense as discussed above.

## 1. First Interpolationscheme:

In contrary to the following problems we treat Problem 1 fairly extensively.

Problem 1: For  $f : T_h \rightarrow \mathbb{R}$  with  $f^{(1,0)}$  existing on  $x = 0$  find a blending function  $G_1 f$  such that

$$(1) \quad \left\{ \begin{array}{l} G_1 f|_{y=0} = f|_{y=0} \text{ for } x \in [0,h], \\ G_1 f|_{x+y=h} = f|_{x+y=h} \text{ for } x \in [0,h], \\ (G_1 f)^{(1,0)}|_{x=0} = f^{(1,0)}|_{x=0} \text{ for } y \in [0,h]. \end{array} \right.$$



As in many similar cases we use the Boolean sum of two operators  $\alpha, \mathcal{L}$ , namely

$$\alpha \oplus \mathcal{L} := \alpha + \mathcal{L} - \alpha \mathcal{L}, \quad \alpha : J + J$$

$$J : J + J.$$

Here we take  $\alpha = P_1$ ,  $\mathcal{L} = P_2$  with

$$P_1 f|_{x+y=h} = f|_{x+y=h} = P_2 f|_{x+y=h},$$

$$(P_1 f)^{(1,0)}|_{x=0} = f^{(1,0)}|_{x=0},$$

$$P_2 f|_{y=0} = f|_{y=0}.$$

Immediately one finds (compare the technique used in [1])

$$(P_1 f)(x,y) = f(h-y,y) + (x+y-h)f^{(1,0)}(0,y)$$

$$(P_2 f)(x,y) = \frac{h-x-y}{h-x} f(x,0) + \frac{y}{h-x} f(x,h-x)$$

and therefore

$$G_1 f = P_1 f \oplus P_2 f.$$

We find for  $G_1 f$  with

$$U_1 := P_1 f, U_2 := P_2 f$$

the formula

$$(P_1 P_2 f)(x,y) = (P_1 U_2)(x,y)$$

$$= f(h-y,y) + (x+y-h) \left[ \frac{y}{h^2} (f(0,h) - f(0,0)) \right.$$

$$\left. + \frac{h-y}{h} f^{(1,0)}(0,0) + \frac{y}{h} (f^{(1,0)}(0,h) - f^{(0,1)}(0,h)) \right]$$

and so finally

$$(2) \left\{ \begin{array}{l} (G_1 f)(x,y) = \frac{h-x-y}{h-x} f(x,0) + \frac{y}{h-x} f(x,h-x) + (x+y-h)f^{(1,0)}(0,y) \\ + (h-x-y) \left[ \frac{y}{h^2} (f(0,h) - f(0,0)) + \frac{h-y}{h} f^{(1,0)}(0,0) \right. \\ \left. + \frac{y}{h} (f^{(1,0)}(0,h) - f^{(0,1)}(0,h)) \right] \end{array} \right.$$

Now it is straightforward to check that  $G_1$  satisfies (1) and it is equally simple to prove the rest of the following.

Theorem 1: Let  $f : T_h \rightarrow \mathbb{R}$  be given.

- (a) If  $f^{(1,0)}(0,y)$  for  $y \in [0,h]$  and  $f^{(0,1)}(0,h)$  exist, then  $G_1 f$  in (2) satisfies (1). Moreover, if  $f(\cdot,0)$ ,  $f(\cdot,h-\cdot)$  and  $f^{(1,0)}(0,\cdot) \in C^j[0,h]$  then  $G_1 f \in C(T_h)$  for  $j = 0$  and  $G_1 f \in C^j(T_h \setminus \{(h,0)\})$  for  $j > 0$ .
- (b)  $G_1$  reproduces bivariate polynomials of total degree at most 2.
- (c) If  $f(\cdot,0)$ ,  $f(\cdot,h-\cdot)$  and  $f^{(1,0)}(0,\cdot) \in C^2[0,h]$ , then  $G_1 f$  is a solution of

$$\left( \frac{\partial}{\partial x} \frac{\partial}{\partial y} \right)^2 \phi = 0 \text{ in } T_h \setminus \{(h,0)\} .$$

- (d) If  $f(\cdot,0)$ ,  $f(0,\cdot)$ ,  $f^{(1,0)}(0,\cdot) \in L_\infty[0,h]$  then  $G_1$  satisfies the following kind of a maximum principle

$$\begin{aligned} \|G_1 f\|_{L_\infty(T_h)} &\leq \|f(\cdot,0)\|_{L_\infty[0,h]} + \|f(0,\cdot)\|_{L_\infty[0,h]} \\ &+ h \|f^{(1,0)}(0,\cdot) + \frac{h-\cdot}{h} f^{(1,0)}(0,0)\|_{L_\infty[0,h]} \\ &+ \frac{1}{4} |f(0,h) - f(0,0) + h(f^{(1,0)}(0,h) - f^{(0,0)}(0,h))| . \end{aligned}$$

### 3. Remainder for the First Interpolation Scheme:

To estimate the remainder  $R_1 f$  in

$$(3) \quad R_1 f := f - G_1 f \quad \text{for } G_1 f \text{ in (2)}$$

we use a "Sard-Kernel-Theorem" [16] on triangles due to Barnhill-Mansfield [2]: Let  $F$  be a linear functional of the form

$$\begin{aligned} (4) \quad F(g) &= \sum_{\substack{i < p \\ j < q}} \iint_T g^{(ij)}(x,y) d\mu_{ij}(x,y) + \\ &+ \sum_{\substack{i+j < m \\ i \geq p}} \int_{I_1} g^{(i,j)}(x,b) d\mu_{ij}(x) + \sum_{\substack{i+j < m \\ j \geq q}} \int_{I_2} g^{(i,j)}(a,y) d\mu_{ij}(y), \end{aligned}$$

where the functions  $\mu_{ij}$  are of bounded variation,  $T$  is a given triangle,  $(a,b) \in T$  is such that the rectangle with opposite vertices  $(a,b)$  and  $(x,y)$  and with edges parallel to the coordinate axes is contained in  $T$  for all  $(x,y) \in T$ , and  $I_1, I_2$  are the intersections of the line  $y = b$  respectively  $x = a$  with  $T$ . If  $F$  satisfies

$$F(p) = 0, p \in \mathbb{P}_{m-1} = \{\text{polynomials of total degree } \leq m-1\},$$

then we have

$$(5) F(g) = \sum_{j < q} \int_{I_1} k^{m-j,j}(x,y;t) g^{(m-j,j)}(t,b) dt$$

$$+ \sum_{i < p} \int_{I_2} k^{i,m-i}(x,y;\tau) g^{(i,m-i)}(a,\tau) d\tau$$

$$+ \iint_T k^{p,q}(x,y;t,\tau) g^{(p,q)}(t,\tau) dt d\tau, g \in B_{p,q}^1$$

where

$$(6) \begin{cases} k^{m-j,j}(x,y;t) = F(x,y) \left[ \frac{(x-t)^{m-j-1}}{(m-j-1)!} \psi(a,t,x) \frac{(y-b)^j}{j!} \right], & j < q \\ k^{i,m-i}(x,y;\tau) = F(x,y) \left[ \frac{(x-a)^i}{i!} \frac{(y-\tau)^{m-i-1}}{(m-i-1)!} \psi(b,\tau,y) \right], & i < p \\ k^{p,q}(x,y;t,\tau) = F(x,y) \left[ \frac{(x-t)^{p-1}}{(p-1)!} \psi(a,t,x) \frac{(y-\tau)^{q-1}}{(q-1)!} \psi(b,\tau,y) \right] \end{cases}$$

with

$$\psi(a,t,x) = \begin{cases} 1 & \text{if } a \leq t < x \\ -1 & \text{if } x \leq t < a \\ 0 & \text{otherwise,} \end{cases}$$

and  $B_{p,q}^{1,m} = B_{p,q}^{1,m}(a;b)$ , i.e. the class of functions  $g : T \rightarrow \mathbb{R}$  with the properties

$$(7) \begin{cases} g^{(i,j)} \in C(T), i < p, j < q, \\ g^{(m-j-1,j)}(\cdot, b) \in C(I_1), g^{(m-j,j)}(\cdot, b) \in L_1(I_1), 0 \leq j < q \\ g^{(i,m-i-1)}(a, \cdot) \in C(I_2), g^{(i,m-i)}(a, \cdot) \in L_1(I_2), 0 \leq i < p \\ g^{(p,q)} \in L_1(T). \end{cases}$$

We, too, will use the class  $B_{p,q}^{r,m} = B_{p,q}^{r,m}(a;b)$  of functions,  $r \geq 1$ , with slightly modified properties (7) namely

$$g^{(m-j,j)}(\cdot, b) \in L_r(I_1), 0 \leq j < q$$

$$g^{(i,m-i)}(a, \cdot) \in L_r(I_2), 0 \leq i < p$$

$$g^{(p,q)} \in L_r(T).$$

Now we are able to prove the following

Theorem 2: If  $f \in B_{1,2}^{\infty,3}(0;0)$  then

$$(8) \|R_1 f\|_{L_\infty(T_h)} \leq \frac{h^3}{27} \|f^{(2,1)}\|_{L_\infty(T_h)} + \frac{2h^3}{81} \|f^{(0,3)}(0, \cdot)\|_{L_\infty[0,h]}$$

$$+ \frac{2h^3}{27} \|f^{(1,2)}(0, \cdot)\|_{L_\infty[0,h]},$$

where the constants are best possible. If  $f \in B_{1,2}^{2,3}(0;0)$  then

$$(9) \|R_1 f\|_{L_2(T_h)} \leq \frac{h^3}{6\sqrt{30}} \|f^{(2,1)}\|_{L_2(T_h)} +$$

$$+ h^{7/2} \frac{\sqrt{397/2}}{1260} \|f^{(0,3)}(0, \cdot)\|_{L_2[0,h]} + h^{7/2} \frac{\sqrt{19/14}}{20} \|f^{(1,2)}(0, \cdot)\|_{L_2[0,h]}.$$

Remark 1: Best possible, but unusual, estimations for the  $L_2$ -norm are valid if  $f \in B_{1,2}^{\infty,3}(0;0)$ :

$$\begin{aligned} \|R_1 f\|_{L_2(T_h)} &\leq \frac{h^4}{20\sqrt{21}} \|f^{(2,1)}\|_{L_\infty(T_h)} + \frac{h^4}{36\sqrt{7}} \|f^{(0,3)}(0, \cdot)\|_{L_\infty[0,h]} + \\ &+ \frac{h^4}{4} \frac{\sqrt{19/105}}{4} \|f^{(1,2)}(0, \cdot)\|_{L_\infty[0,h]}. \end{aligned}$$

This is proved by (13), (17) via  $\iint (g(x,y))^2 dx dy$  with  $g^{2,1}$  from (15) and similar arguments for the other indices.

Proof: Since, by (2) and (3),  $R_1 f$  is of the form (4) with  $m = 3$ ,  $p = 2$ ,  $q = 1$ ,  $a=b=0$  we find, using (5),

$$(10) \quad \left\{ \begin{array}{l} (R_1 f)(x, y) = \int_0^h K_h^{3,0}(x, y; t) f^{(3,0)}(t, 0) dt \\ + \int_0^h K_h^{0,3}(x, y; \tau) f^{(0,3)}(0, \tau) d\tau + \int_0^h K_h^{1,2}(x, y; \tau) f^{(1,2)}(0, \tau) d\tau \\ + \iint_{T_n} K_h^{2,1}(x, y; t, \tau) f^{(2,1)}(t, \tau) dt d\tau . \end{array} \right.$$

Now (6) implies

$$(11) \quad \left\{ \begin{array}{l} K_h^{3,0}(x, y; t) = R_1 \left[ \frac{(x-t)_+^2}{2} \right] \\ = \frac{(x-t)_+^2}{2} - \frac{h-x-y}{h-x} \frac{(x-t)_+^2}{2} - \frac{y}{h-x} \frac{(x-t)_+^2}{2} \equiv 0 \\ K_h^{0,3}(x, y; \tau) = R_1 \left[ \frac{(y-\tau)_+^2}{2} \right] = \frac{(y-\tau)_+^2}{2} - \left\{ \frac{y}{h-x} \frac{(h-x-\tau)_+^2}{2} \right. \\ \left. - \frac{(h-x-y)y(h^2-\tau^2)}{2h^2} \right\} \\ K_h^{1,2}(x, y; \tau) = R_1(x(y-\tau)_+) = x(y-\tau)_+ - \left\{ \frac{y}{h-x} (h-x-\tau)_+ \right. \\ \left. + (x+y-h)(y-\tau)_+ + (h-x-y)\frac{y}{h} (h-\tau)_+ \right\} , \\ = (y-\tau)_+ (h-y) - \frac{x}{h-x} y (h-x-\tau)_+ - \frac{y}{h} (h-x-y)(h-\tau) , \\ K_h^{2,1}(x, y; t, \tau) = R_1((x-t)_+ (y-\tau)_+^0) = (x-t)_+ [(y-\tau)_+^0 - \frac{y}{h-x} (h-x-\tau)_+^0] . \end{array} \right.$$

Since the proof is a little bit lengthy we want to sketch what we are going to do: (11) implies that there are three nontrivial summands in (10), which we discuss separately. We first show how to find sharp error bounds and then treat the kernels  $K_h^{2,1}$ ,  $K_h^{0,3}$  and  $K_h^{1,2}$ .

Sharp error bounds: To find sharp error bounds we have to look at

$$(R_1 f)(x, y) = (R^{0,3} f)(x, y) + (R^{1,2} f)(x, y) + (R^{2,1} f)(x, y)$$

with  $(R^{i,j} f)(x, y)$  defined corresponding to  $K_h^{i,j}$  in (10) and (11). Let for example

$$T_+ := T_{+, (x, y)}^{2,1} := \{(t, \tau) \in T_h \mid K_h^{2,1}(x, y; t, \tau) \geq 0\}$$

$$T_- := T_{-, (x, y)}^{2,1} := \{(t, \tau) \in T_h \mid K_h^{2,1}(x, y; t, \tau) < 0\}.$$

Then

$$\begin{aligned} |(R^{2,1} f)(x, y)| &\leq \iint_{T_-} + \iint_{T_+} |K_h^{2,1}(x, y; t, \tau) f^{(2,1)}(t, \tau)| dt d\tau \\ &\leq \|f^{(2,1)}\|_{L_\infty(T_h)} \cdot \iint_{T_h} |K_h^{2,1}(x, y; t, \tau)| dt d\tau \end{aligned}$$

or

$$(12) \|R^{2,1} f\|_{L_\infty(T_h)} \leq \|f^{(2,1)}\|_{L_\infty(T_h)} \cdot \left\| \iint_{T_h} |K_h^{2,1}(\cdot, \cdot; t, \tau)| dt d\tau \right\|_{L_\infty(T_h)}.$$

Since  $f \in B_{1,2}^{\infty,3}$  the error bound (12) is sharp. To estimate  $\|R^{2,1} f\|_{L_2(T_h)}$  we look at

$$\begin{aligned} ((R^{2,1} f)(x, y))^2 &= \left( \iint_{T_h} K_h^{2,1}(x, y; t, \tau) f^{(2,1)}(t, \tau) dt d\tau \right)^2 \\ &\leq \iint_{T_h} (K_h^{2,1}(x, y; t, \tau))^2 dt d\tau \cdot \|f^{(2,1)}\|_{L_2(T_h)}^2 \end{aligned}$$

or

$$\leq \left( \iint_{T_h} K_h^{2,1}(x, y; t, \tau) dt d\tau \right)^2 \|f^{(2,1)}\|_{L_\infty(T_h)}^2.$$

Here the first inequality is sharp for every fixed  $(x, y) \in T_h$ , the second for all  $(x, y) \in T_h$ . So we finally have

$$(13) \quad \left\{ \begin{array}{l} \|R^{2,1}f\|_{L_2(T_h)} \leq \\ \leq \left( \iint_{T_h} \left( \iint_{T_h} K_h^{2,1}(x,y;t,\tau) dt d\tau \right)^2 dx dy \right)^{1/2} \cdot \|f^{(2,1)}\|_{L_\infty(T_h)} \\ \text{or} \\ \leq \iint_{T_h} \left( \iint_{T_h} (K_h^{2,1}(x,y;t,\tau))^2 dt d\tau \right)^{1/2} dx dy \cdot \|f^{(2,1)}\|_{L_2(T_h)} \end{array} \right.$$

In the first line the constant is best possible, whereas it is not in the second line.

Similar arguments hold for  $R^{0,3}f$  and  $R^{1,2}f$ .

Now for  $0 \leq x, 0 \leq y, 0 \leq 1-x-y, 0 \leq \tau \leq 1$

$$K_h^{0,3}\left(\frac{x}{h}, \frac{y}{h}; \frac{\tau}{h}\right) = h^{-2} K_1^{0,3}(x, y; \tau) \quad \text{and } K_1^{0,3} = K_h^{0,3}|_{h=1},$$

$$K_h^{1,2}\left(\frac{x}{h}, \frac{y}{h}; \frac{\tau}{h}\right) = h^{-2} K_1^{1,2}(x, y; \tau) \quad \text{and } K_1^{1,2} = K_h^{1,2}|_{h=1},$$

$$K_h^{2,1}\left(\frac{x}{h}, \frac{y}{h}; \frac{\tau}{h}\right) = h^{-1} K_1^{2,1}(x, y; \tau) \quad \text{and } K_1^{2,1} = K_h^{2,1}|_{h=1}.$$

So, for example, by (12)

$$\|R^{2,1}f\|_{L_\infty(T_h)} \leq \|f^{(2,1)}\|_{L_\infty(T_h)} \cdot \left\| \iint_{T_h} |K_h^{2,1}(\cdot, \cdot; t, \tau)| dt d\tau \right\|_{L_\infty(T_h)}$$

and with

$$T_1 := \{(x, y) \in \mathbb{R}^2 \mid 0 \leq x, 0 \leq y, 0 \leq 1-x-y\} = T_h|_{h=1},$$

$$x' := \frac{x}{h}; y' := \frac{y}{h}, t' := \frac{t}{h}, \tau' := \frac{\tau}{h}$$

we have

$$\begin{aligned} & \iint_{T_h} |K_h^{2,1}(x, y; t, \tau)| dt d\tau = \\ & = \iint_{T_1} h^1 |K_1^{2,1}(x', y'; t', \tau')| h dt' h d\tau' \\ & = h^3 \iint_{T_1} |K_1^{2,1}(x', y'; t', \tau')| dt' d\tau' . \end{aligned}$$

In a similar way we have

$$\|R^0,3 f\|_{L_2[0,h]}^2 \leq \iint_{T_h} (\iint_{T_h} (K_h^{0,3}(x,y;\tau))^2 d\tau) dx dy \|f^{0,3}(0,\cdot)\|_{L_2[0,h]}^2$$

and

$$\begin{aligned} & \iint_{T_h} (\iint_{T_h} (K_h^{0,3}(x,y;\tau))^2 d\tau) dx dy = \\ & h^4 \iint_{T_1} (\iint_{T_1} (K_1^{0,3}(x',y';\tau'))^2 h d\tau') h dx' h dy' \\ & = h^7 \iint_{T_1} (\iint_{T_1} (K_1^{0,3}(x',y';\tau'))^2 d\tau') dx' dy' . \end{aligned}$$

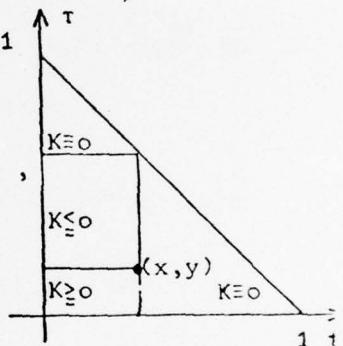
So, to get the constants in (8) and (9), it is enough, to confine ourselves to  $h = 1$  in  $K_h^{0,3}$ ,  $K_h^{1,2}$  and  $K_h^{2,1}$ .

ad  $K^{2,1}$ : From (11) we have

$$K_1^{2,1}(x,y;t,\tau) = (x-t)_+ ((y-\tau)_+^0 - \frac{y}{1-x} (1-x-\tau)_+^0) ,$$

and therefore

$$(14) \quad \left\{ \begin{array}{l} K_1^{2,1} = 0 \text{ for } x \leq t , \\ K_1^{2,1} = \frac{(x-t)(1-x-y)}{1-x} \geq 0 \text{ for } 0 \leq t \leq x, 0 \leq \tau \leq y , \\ K_1^{2,1} = - \frac{y(x-t)}{1-x} \leq 0 \text{ for } 0 \leq t \leq x, y \leq \tau \leq 1-x , \\ K_1^{2,1} = 0 \text{ for } 0 \leq t \leq x, 1-x \leq \tau \leq 1 . \end{array} \right.$$



So

$$\begin{aligned} \iint_{T_1} |K_1^{2,1}(x,y;t,\tau)| dt d\tau &= \int_{t=0}^x \left( \int_{\tau=0}^y \frac{1-x-y}{1-x} (x-t) d\tau \right) dt + \int_{\tau=y}^{1-x} \frac{y}{1-x} (x-t) dt \\ &= - \frac{1-x-y}{1-x} y (x-t)^2 \Big|_{t=0}^x = \frac{x^2 y (1-x-y)}{1-x} \end{aligned}$$

and therefore

$$|R^{2,1}f(x,y)| \leq \|f^{(2,1)}\|_{L_\infty(T_1)} \frac{x^2 y(1-x-y)}{1-x} \text{ for } (x,y) \in T_1.$$

To find  $\|g^{2,1}\|_{L_\infty(T_1)}$  with

$$(15) \quad g^{2,1}(x,y) := \frac{x^2 y(1-x-y)}{1-x} \geq 0 \text{ for } (x,y) \in T_1, = 0 \text{ iff } (x,y) \in \partial T_1,$$

we derive:

$$\frac{\partial g^{2,1}}{\partial y} = \frac{x^2}{1-x} (1-x-2y) = 0 \quad \text{iff } x = 0 \quad \text{or } 1-x = 2y$$

$$\frac{\partial g^{2,1}}{\partial x} = \frac{xy}{(1-x)^2} [2(1-x)^2 + y(x-2)] = 0.$$

$$\text{So } \frac{\partial g^{2,1}}{\partial x}(x,y) = \frac{\partial g^{2,1}}{\partial y}(x,y) = 0 \quad \text{iff } x = 0 \quad \text{or } 8y^2 - 2y^2 - y = 0,$$

$$1-x = 2y,$$

s.t.  $y = \frac{1}{6}$ ,  $x = \frac{2}{3}$  is the maximum point for  $g^{2,1}$ , so

$$\|g^{2,1}\|_{L_\infty(T_1)} = g^{2,1}(\frac{2}{3}, \frac{1}{6}) = \frac{1}{27} \text{ and}$$

$$(16) \quad \|R^{2,1}f\|_{L_\infty(T_h)} \leq \frac{h^3}{27} \|f^{(2,1)}\|_{L_\infty(T_1)}.$$

To find estimations for  $\|R^{2,1}f\|_{L_2(T_1)}$  we proceed as follows (see (14))

$$[(R^{2,1}f)(x,y)]^2 = \left( \int_{t=0}^x \int_{\tau=0}^{1-x} K_1^{2,1}(x,y; t, \tau) f^{(2,1)}(t, \tau) dt d\tau \right)^2$$

$$\leq \int_{t=0}^x \int_{\tau=0}^{1-x} [K_1^{2,1}(x,y; t, \tau)]^2 dt d\tau \int_{t=0}^x \int_{\tau=0}^{1-x} [f^{(2,1)}(t, \tau)]^2 dt d\tau$$

$$\leq \int_{t=0}^x \left( \int_{\tau=0}^y \frac{(1-x-y)}{1-x}^2 (x-t)^2 d\tau + \int_{\tau=y}^{1-x} \frac{(y)}{1-x}^2 (x-t)^2 d\tau \right) dt \|f^{(2,1)}\|_{L_2(T_1)}^2$$

$$= \frac{x^3 y(1-x-y)}{3(1-x)} \|f^{(2,1)}\|_{L_2(T_1)}^2.$$

So finally  $\|\mathbb{R}^{2,1}f\|_{L_2(T_1)}^2 \leq$

$$\leq \iint_{T_1} \frac{x^3 y(1-x-y)}{3(1-x)} dx dy \|f^{(2,1)}\|_{L_2(T_1)}^2 = \frac{1}{18 \cdot 60} \|f^{(2,1)}\|_{L_2(T_1)}^2$$

or, with  $g^{2,1}$  from (15) and  $\iint_{T_1} (g^{2,1}(x,y))^2 dx dy = 1/400.21$

$$(17) \quad \|\mathbb{R}^{2,1}f\|_{L_2(T_h)} \leq \begin{cases} \frac{h^3}{6\sqrt{30}} \|f^{(2,1)}\|_{L_2(T_h)} \\ \frac{h^4}{20\sqrt{21}} \|f^{(2,1)}\|_{L_\infty(T_h)} \end{cases} .$$

ad  $K_1^{0,3}$ : From (11) we have for  $h = 1$

$$(18) \quad K_1^{0,3}(x,y;\tau) = \frac{(y-\tau)_+^2}{2} - \frac{y}{2(1-x)} (1-x-\tau)_+^2 + \frac{y(1-x-y)(1-\tau^2)}{2} .$$

We first prove that

$$(19) \quad K_1^{0,3}(x,y;\tau) \geq 0 \quad \text{for } (x,y) \in T_1 \text{ and } \tau \in [0,1] .$$

In  $0 \leq \tau \leq y$  we have

$$K_1^{0,3}(x,y;\tau) = \frac{(y-\tau)^2}{2} - \frac{y}{2(1-x)} (1-x-\tau)^2 + \frac{y(1-x-y)(1-\tau^2)}{2} .$$

Now

$\frac{\partial K_1^{0,3}(x,y;\tau)}{\partial \tau}$  is linear in  $\tau$

$$\frac{\partial K_1^{0,3}(x,y;\tau)}{\partial \tau}|_{\tau=0} = 0$$

$$\frac{\partial K_1^{0,3}(x,y;\tau)}{\partial \tau}|_{\tau=y} = y(1-x-y)\left(\frac{1}{1-x} - y\right) \geq 0 \text{ in } T_1$$

and = 0 iff  $y=0$  or  $1-x-y=0$

$$K_1^{0,3}(x,y;\tau)|_{\tau=0} = 0 .$$

This implies  $K_1^{0,3}(x,y;\tau) \geq 0$  in  $0 \leq \tau \leq y$ .

For  $0 \leq y \leq \tau \leq 1 - x$  we have (see (18))

$$\begin{aligned} K_1^{0,3}(x,y;\tau) &= -\frac{y}{2(1-x)} [(1-x-\tau)^2 - (1-x-\tau+\tau-y)(1-\tau^2)(1-x)] \\ &+ \frac{y}{2(1-x)} [(1-x-\tau)(1-\tau+x\tau)\tau + (\tau-y)(1-\tau^2)(1-x)] \geq 0. \end{aligned}$$

For  $0 \leq y \leq 1 - x \leq \tau \leq 1$   $K_1^{0,3}$  reduces to

$$K_1^{0,3}(x,y;\tau) = \frac{y(1-x-y)(1-\tau^2)}{2} \geq 0,$$

so (19) is proved.

Since  $K^{0,3}$  is a semidefinite kernel we have with  $n \in (0,1)$

$$\begin{aligned} (R^{0,3}f)(x,y) &= \int_0^h K_1^{0,3}(x,y;\tau) f^{(0,3)}(\tau,\tau)d\tau \\ &= f^{(0,3)}(0,n) \int_0^h K_1^{0,3}(x,y;\tau)d\tau \end{aligned}$$

and, analogously to (12) and (13),

$$\|R^{0,3}f\|_{L_\infty(T_h)} \leq \|f^{(0,3)}(0,\cdot)\|_{L_\infty[0,h]} \left\| \int_0^h K_1^{0,3}(\cdot,\cdot;\tau)d\tau \right\|_{L_\infty(T_h)}$$

and

$$\|R^{0,3}f\|_{L_2(T_h)} \leq \|f^{(0,3)}(0,\cdot)\|_{L_2[0,h]} \left\| \sqrt{\int_0^h (K_1^{0,3}(\cdot,\cdot;\tau))^2 d\tau} \right\|_{L_2(T_h)}.$$

Since we are interested only in the constants, it is enough to discuss  $h=1$  in  $K_1^{0,3}$ . Corresponding to

$$K_1^{0,3}(x,y;\tau) = (\phi_1 + \phi_2 + \phi_3)(x,y;\tau) \text{ with}$$

$$\phi_1(x,y;\tau) := \frac{(y-\tau)_+^2}{2} = 0 \quad \text{for } y \leq \tau \leq 1$$

$$\phi_2(x,y;\tau) := -\frac{y}{2(1-x)} (1-x-\tau)_+^2 = 0 \quad \text{for } 1-x \leq \tau \leq 1$$

$$\phi_3(x,y;\tau) := \frac{y(1-x-y)(1-\tau^2)}{2}$$

we find

$$\begin{aligned}
G^{0,3}(x,y) &:= \int_0^y (K^{0,3}_1(x,y;\tau))^2 d\tau = \int_0^y (\phi_1^2 + 2\phi_1\phi_2 + 2\phi_1\phi_3) d\tau \\
&+ \int_y^{1-x} (\phi_2^2 + 2\phi_2\phi_3) d\tau + \int_{1-x}^1 \phi_3^2 d\tau \\
&= \left[ \left( \frac{1}{20} + \frac{1}{12} \right) y^5 - \frac{y^4(1-x)}{6} - \frac{y^6}{60(1-x)} + \frac{y^4(1-x-y)}{6} \left( 1 - \frac{y^2}{10} \right) \right] \\
&+ \left[ \frac{y^2(1-x)^3}{20} - \frac{y^2(1-x-y)(1-x)^2}{6} \left( 1 - \frac{(1-x)^2}{10} \right) \right] + \frac{2y^2(1-x-y)^2}{15}
\end{aligned}$$

and finally

$$(20) \quad \left\{ \begin{array}{l} \iint_{T_1} G^{0,3}(x,y) dx dy = \frac{397}{3175200} \\ \sqrt{\frac{397}{3175200}} = \frac{\sqrt{397/2}}{1260} \end{array} \right.$$

Computing

$$\begin{aligned}
G^{0,3}(x,y) &:= \int_0^y K^{0,3}_1(x,y;\tau) d\tau = \int_0^y (\phi_1 + \phi_2 + \phi_3) d\tau \\
&+ \int_y^{1-x} (\phi_2 + \phi_3) d\tau + \int_{1-x}^1 \phi_3 d\tau
\end{aligned}$$

we find

$$G^{0,3}(x,y) = \frac{y}{6}(y^2 - (1-x)^2 + 2(1-x-y)) = \frac{y}{6}[(y-1)^2 - x^2] \geq 0$$

since  $1-x-y \geq 0$  and therefore  $(y-1)^2 \geq x^2$ . Because of

$$\frac{\partial G^{0,3}(x,y)}{\partial x} = \frac{y}{6} (+ 2(1-x)-2) = -\frac{yx}{3} = 0 \text{ iff } x = 0 \text{ or } y = 0$$

the extrema of  $\tilde{G}^{0,3}(\cdot, \cdot)$  in  $T_1$  are realized on  $\partial T_1$ :

$$0 \leq \tilde{G}^{0,3}(x=0, y) = \frac{y(y-1)^2}{6} \leq \frac{2}{81},$$

$$\tilde{G}^{0,3}(x=y=0) \equiv 0,$$

$$\tilde{G}^{0,3}(x=1-y, y) \equiv 0.$$

So

$$(21) \quad \|\tilde{G}^{0,3}(\cdot, \cdot)\|_{L_\infty(T_1)} = \frac{2}{81}.$$

ad  $K^{1,2}$ : With  $h = 1$  (11) implies

$$(22) \quad K_1^{1,2}(x, y; \tau) = (y-\tau)_+ (1-y) - \frac{xy}{1-x} (1-x-\tau)_+ - (1-x-y) y(1-\tau).$$

Since  $K_1^{1,2}$  is a continuous piecewise linear function (for  $x \neq 1$ ), one finds

$$(23) \quad K_1^{1,2}(x, y; \tau) \leq 0$$

by simply checking  $K_1^{1,2}(x, y; \tau)$  for  $\tau = 0, y, 1-x, 1$ .

Again we have to compute

$$G^{1,2}(x, y) := \int_0^1 (K_1^{1,2}(x, y; \tau))^2 d\tau \quad \text{and}$$

$$\tilde{G}^{1,2}(x, y) := - \int_0^1 K_1^{1,2}(x, y; \tau) d\tau \quad (\text{see (23)})$$

and find

$$(24) \quad \begin{aligned} G^{1,2}(x, y) &= \frac{1}{3} \left[ (1-y)y^3(-2+3y-xy-y^2 + \frac{xy}{1-x}) \right. \\ &\quad \left. + xy^2(1-x)(2-2y-x^2-xy) + (1-x-y)^2y^2 \right] \\ \iint_{T_1} G^{1,2}(x, y) dx dy &= \left( \frac{\sqrt{19/14}}{20} \right)^2, \end{aligned}$$

$$- G^{1,2}(x,y) = \frac{y}{2}(x^2 - y^2 + 2y - 1) = \frac{y}{2}(x^2 - (1-y)^2) \leq 0.$$

Because of  $\partial G^{1,2} / \partial x = 0$  iff  $x = 0$  or  $y = 0$  we find  $\|G^{1,2}\|_{L_\infty(T_1)}$  by discussing

$$0 \leq G^{1,2}(x=0, y) = + \frac{y(1-y)^2}{2} \leq + \frac{2}{27}$$

$$G^{1,2}(x=0, y=0) = 0$$

$$G^{1,2}(x=1-y, y) = 0$$

or

$$(25) \quad \|G^{1,2}\|_{L_\infty(T_1)} = \frac{2}{27}.$$

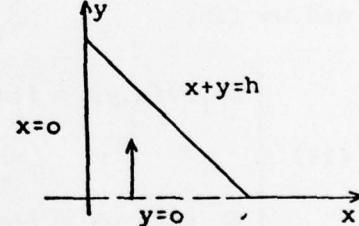
By fitting together formulas (16), (21) and (25) we have (8), by (17), (20), (24) we have (9) and the constants are best possible in the sense indicated in Theorem 2 and in the following Remark.  $\square$

#### 4. Second Interpolation Scheme:

By interchanging  $x$  and  $y$  we come from Problem 1 to

Problem 2: For  $f : T_h \rightarrow \mathbb{R}$  with  $f^{(0,1)}$  existing on  $y=0$  find a blending function  $G_2 f$  such that

$$(26) \quad \begin{cases} G_2 f|_{x=0} = f|_{x=0} & \text{for } y \in [0, h] \\ G_2 f|_{x+y=h} = f|_{x+y=h} & \text{for } x \in [0, h] \\ (G_2 f)^{(0,1)}|_{y=0} = f^{(0,1)}|_{y=0} & \text{for } x \in [0, h]. \end{cases}$$



The corresponding results to Theorem 1 and 2 are valid, too, and we have for  $G_2$ :

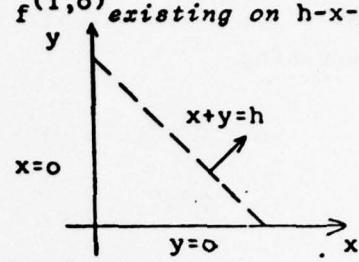
$$(27) \quad \begin{cases} (G_2 f)(x, y) = \frac{h-x-y}{h-y} f(0, y) + \frac{x}{h-y} f(h-y, y) + (x+y-h) f^{(0,1)}(x, 0) \\ + (h-x-y) \left[ \frac{x}{h^2} (f(h, 0) - f(0, 0)) + \frac{h-x}{h} f^{(0,1)}(0, 0) + \frac{x}{h} (f(h, 0) + f(h, 0)) \right] \end{cases}$$

### 5. Third Interpolation Scheme and Remainder:

Now we discuss

Problem 3: For  $f : T_h \rightarrow \mathbb{R}$  with  $f^{(0,1)} + f^{(1,0)}$  existing on  $h-x-y = 0$  find a blending function  $G_3 f$  with

$$(28) \quad \begin{cases} G_3 f|_{x=0} = f|_{x=0} & \text{for } x \in [0, h] \\ G_3 f|_{y=0} = f|_{y=0} & \text{for } y \in [0, h] \\ (G_3 f^{(1,0)} + G_3 f^{(0,1)})|_{h-x-y=0} = (f^{(1,0)} + f^{(0,1)})|_{h-x-y=0}. \end{cases}$$



By distinguishing the two different cases  $x \geq y$  and  $x \leq y$  we define  $G_1 f$  and  $G_2 f$  by

$$Q_1 f|_{y=0} = f|_{y=0},$$

$$(Q_1 f^{(1,0)} + Q_1 f^{(0,1)})|_{h-x-y=0} = (f^{(1,0)} + f^{(0,1)})|_{h-x-y=0},$$

$$Q_2 f|_{y=0} = f|_{y=0},$$

$$(Q_2 f^{(1,0)} + Q_2 f^{(0,1)})|_{h-x-y=0} = (f^{(1,0)} + f^{(0,1)})|_{h-x-y=0},$$

and we find

$$(29) \quad \begin{cases} (Q_1 f)(x, y) = f(x-y, 0) + y(f^{(1,0)} + f^{(0,1)})\left(\frac{h+x-y}{2}, \frac{h-x+y}{2}\right), \\ (Q_2 f)(x, y) = f(0, y-x) + x(f^{(1,0)} + f^{(0,1)})\left(\frac{h+x-y}{2}, \frac{h-x+y}{2}\right) \end{cases}$$

and finally

$$(30) \quad (G_3 f)(x, y) := \begin{cases} Q_1 f(x, y) & \text{for } y \leq x, \\ Q_2 f(x, y) & \text{for } y \geq x. \end{cases}$$

A straightforward computation yields

Theorem 3: Let  $f : T_h \rightarrow \mathbb{R}$  be given and  $\|f(\cdot, h-\cdot)\|_{L_\infty[0,h]} = \sup_{x \in [0,h]} |f(x, h-x)|$

(a) If  $(f^{(1,0)} + f^{(0,1)})$  exists along  $h-x-y=0$ , then  $G_3 f$  is a solution of Problem 3. Moreover, if  $f(\cdot, 0)$ ,  $f(0, \cdot)$  and  $(f^{(1,0)} + f^{(0,1)})(\cdot, h-\cdot) \in C^j[0,h]$ , then  $G_3 f \in C^j(T_h)$ .

(b)  $G_3$  reproduces linear functions.

(c) If  $f(\cdot, 0)$ ,  $f(0, \cdot)$ ,  $(f^{(1,0)} + f^{(0,1)})(\cdot, h-\cdot) \in L_\infty[0,h]$  then

$$\begin{aligned} \|G_3 f\|_{L_\infty(T_h)} &\leq \|f(\cdot, 0)\|_{L_\infty[0,h]} + \|f(0, \cdot)\|_{L_\infty[0,h]} + \\ &+ h \| (f^{(1,0)} + f^{(0,1)})(\cdot, h-\cdot) \|_{L_\infty[0,h]} . \end{aligned}$$

To discuss the error we, again, introduce

$$(31) \quad R_3 f := f - G_3 f .$$

Since we have to transform the original triangle  $T_h$ , we have to transform the conditions defining  $B_p^r, m(a,b)$ , too. Let

$$(32) \quad \hat{B}_{p,q}^{r,m} := \left\{ \begin{array}{l} f : T_h \rightarrow \mathbb{R} \mid 0 \leq i, j : \\ (\frac{\partial}{\partial x} + \frac{\partial}{\partial y})^i (\frac{\partial}{\partial x} - \frac{\partial}{\partial y})^j f \in \left\{ \begin{array}{l} C(T_h) \text{ for } (i,j) < (p,q) , \\ AC(T_h \{x=y\}) \text{ for } j < q, i = m-j-1 , \\ L_r(T_h \{x=y\}) \text{ for } j < q, i = m-j , \\ AC(T_h \{x+y=h\}) \text{ for } i < p, j = m-i-1 , \\ L_r(T_h \{x+y=h\}) \text{ for } i < p, j = m-i . \\ L_r(T_h) \text{ for } (i,j) = (p,q) \end{array} \right\} \end{array} \right\}$$

Theorem 4: If  $f \in \hat{B}_{2,1}^{2,2}$  then, with  $\|f(\cdot, h-\cdot)\|_{L_\infty[0,h]} = \sup_{x \in [0,h]} |f(x, h-x)|$ ,

$$(33) \quad \left\{ \begin{array}{l} \|R_3 f\|_{L_\infty(T_h)} \leq \frac{h^2}{8} \|(\frac{\partial}{\partial x} + \frac{\partial}{\partial y})^2 f(\cdot, h-\cdot)\|_{L_\infty[0,h]} \\ + \frac{h^3}{108} \|(\frac{\partial}{\partial x} + \frac{\partial}{\partial y})^2 (\frac{\partial}{\partial y} - \frac{\partial}{\partial x}) f\|_{L_\infty(T_h)} . \end{array} \right.$$

If  $f \in \hat{B}_{2,1}^{2,2}$  then

$$(34) \quad \left\{ \begin{array}{l} \|R_3 f\|_{L_2(T_h)} \leq \frac{h^{5/2}}{6\sqrt{10}\sqrt{2}} \left\| \left( \frac{\partial}{\partial x} + \frac{\partial}{\partial y} \right)^2 f(\cdot, h-\cdot) \right\|_{L_2[0,h]} \\ \quad + \frac{h^3}{48\sqrt{5}} \left\| \left( \frac{\partial}{\partial x} + \frac{\partial}{\partial y} \right)^2 \left( \frac{\partial}{\partial y} - \frac{\partial}{\partial x} \right) f \right\|_{L_2(T_h)} \end{array} \right.$$

The constants given in (33) and (34) are best possible and a similar remark to Remark 1 is possible.

Proof: To be able to apply (4) and (5) we transform the variables:

$$(35) \quad u := \frac{x+y}{\sqrt{2}}, \quad v := \frac{y-x}{\sqrt{2}}, \quad x = \frac{u-v}{\sqrt{2}}, \quad y = \frac{u+v}{\sqrt{2}}$$

Transforming  $Q_2 f$  via (35) we find with (29), (30) for  $y \geq x$  or  $v \geq 0$

$$(\tilde{Q}_2 f)(u,v) = g(v,v) + (u-v)g^{(1,0)}\left(\frac{h}{\sqrt{2}},v\right)$$

with

$$(36) \quad \left\{ \begin{array}{l} g(u,v) := f(x = \frac{u-v}{\sqrt{2}}, y = \frac{u+v}{\sqrt{2}}), \\ (\tilde{Q}_2 f)(u=v,v) = g(v,v) = f(0, \sqrt{2}v) \text{ for } v \in [0, \frac{h}{\sqrt{2}}], \\ \frac{\partial}{\partial u} (\tilde{Q}_2 f)(u = \frac{h}{\sqrt{2}}, v) = g^{(1,0)}\left(\frac{h}{\sqrt{2}}, v\right) = \\ \quad = \frac{1}{\sqrt{2}} (f^{(1,0)} + f^{(0,1)})(x=h-y, y). \end{array} \right.$$

Applying (4) and (5) to

$$\begin{aligned} (\tilde{R}_3 \tilde{Q}_2 f)(u,v) &:= (g - \tilde{Q}_2 f)(u,v) \\ &= g(u,v) - g(v,v) - (u-v)g^{(1,0)}\left(\frac{h}{\sqrt{2}}, v\right) \end{aligned}$$

with  $m = 2 = p$ ,  $q = 1$ ,  $a = \frac{h}{\sqrt{2}}$  and  $b = 0$  we have

$$(37) \quad \left\{ \begin{array}{l} (\tilde{R}_3 \tilde{Q}_2 f)(u, v) = \int_0^{h/\sqrt{2}} K_h^{2,o}(u, v; t) g^{(2,o)}(t, o) dt \\ + \int_0^{h/\sqrt{2}} K_h^{o,2}(u, v; \tau) g^{(o,2)}(\frac{h}{\sqrt{2}}, \tau) d\tau + \int_0^{h/\sqrt{2}} K_h^{1,1}(u, v; \tau) g^{(1,1)}(\frac{h}{\sqrt{2}}, \tau) d\tau \\ + \int_{\tau=0}^{h/\sqrt{2}} \int_{t=\tau}^{h/\sqrt{2}} K_h^{2,1}(u, v; t, \tau) g^{2,1}(t, \tau) dt d\tau. \end{array} \right.$$

By (6)

$$K_h^{2,o}(u, v; t) = \tilde{R}_3((u-t)\psi(\frac{h}{\sqrt{2}}, t, u))$$

and with

$$\psi(\frac{h}{\sqrt{2}}, t, u) = \begin{cases} -1 & \text{for } o \leq u \leq t \leq h/\sqrt{2} \\ o & \text{for } o \leq t < u \leq h/\sqrt{2} \end{cases} = -(t-u)_+$$

$$K_h^{2,o}(u, v; t) = \tilde{R}_3((t-u)_+) = (t-u)_+ - (t-v)_+$$

$$K_h^{o,2}(u, v; \tau) = \tilde{R}_3((v-\tau)_+) \equiv 0$$

$$K_h^{1,1}(u, v; \tau) = \tilde{R}_3((u-\frac{h}{\sqrt{2}})(v-\tau)_+^o) \equiv 0$$

$$K_h^{2,1}(u, v; t, \tau) = \tilde{R}_3((u-t)\psi(\frac{h}{\sqrt{2}}, t, u) \cdot (v-\tau)^o \psi(o, \tau, v))$$

$$= \tilde{R}_3((t-u)_+ (v-\tau)_+^o) = ((t-u)_+ - (t-v)_+)(v-\tau)_+^o.$$

Similar arguments like in the proof of Theorem 1 show that (here  $T_h^x := \{(u, v) | o \leq v \leq u \leq \frac{h}{\sqrt{2}}\}$ ,  $T_1^x := T_h^x|_{h=1}$ )

$$(38) \quad \left\{ \begin{array}{l} \left\| \int_0^{h/\sqrt{2}} K_h^{2,o}(\cdot, \cdot; t) g^{(2,o)}(t, o) dt \right\|_{L_\infty(T_h^x)} \\ \leq h^2 \left\| \int_0^{1/\sqrt{2}} K_1^{2,o}(\cdot, \cdot; t) dt \right\|_{L_\infty(T_1^x)} \cdot \|g^{(2,o)}(\cdot, o)\|_{L_\infty([o, \frac{h}{\sqrt{2}}])} \end{array} \right.$$

$$(39) \quad \left\{ \begin{array}{l} \left\| \int_0^{h/\sqrt{2}} K_h^2,0(\cdot,\cdot;t) g^{(2,0)}(t,o) dt \right\|_{L_\infty(T_h^{\infty})} \\ \leq h^{5/2} \left\| \sqrt{\int_0^{1/\sqrt{2}} (K_1^2,0(\cdot,\cdot;t))^2 dt} \right\|_{L_2(T_1^{\infty})} \cdot \|g^{(2,0)}(\cdot,o)\|_{L_2[0, \frac{h}{\sqrt{2}}]}, \end{array} \right.$$

$$(40) \quad \left\{ \begin{array}{l} \left\| \iint_{T_h^{\infty}} K_h^2,1(\cdot,\cdot;t,\tau) g^{(2,1)}(t,\tau) dt d\tau \right\|_{L_\infty(T_h^{\infty})} \\ \leq h^3 \left\| \iint_{T_1^{\infty}} K_1^2,1(\cdot,\cdot;t,\tau) dt d\tau \right\|_{L_\infty(T_1^{\infty})} \cdot \|g^{(2,1)}\|_{L_\infty(T_h^{\infty})} \end{array} \right.$$

and so on. Now

$$K_1^2,0(u,v;t) = \begin{cases} - (u-v) & \text{for } o \leq v \leq u \leq t \leq 1/\sqrt{2} \\ - (t-v) & \text{for } o \leq v \leq t < u \leq 1/\sqrt{2} \\ 0 & \text{for } o \leq t \leq v \leq u \end{cases}$$

and so

$$\int_0^{1/\sqrt{2}} K_1^2,0(u,v;t) dt = - (u-v) \left( \frac{1}{\sqrt{2}} - \frac{u+v}{2} \right)$$

$$\int_0^{1/\sqrt{2}} (K_1^2,0(u,v;t))^2 dt = (u-v)^2 \left( \frac{1}{\sqrt{2}} - \frac{2u+v}{3} \right).$$

That implies

$$(41) \quad \left\| \int_0^{1/\sqrt{2}} K_1^2,0(\cdot,\cdot;t) dt \right\|_{L_\infty(T_1^{\infty})} = \frac{1}{4},$$

$$(42) \quad \left\| \int_0^{1/\sqrt{2}} (K_1^2,0(\cdot,\cdot;t))^2 dt \right\|_{L_2(T_1^{\infty})} = \frac{1}{3\sqrt{10}\sqrt{2}}.$$

For the second remainder term we need

$$K_1^{2,1}(u,v;t,\tau) = \begin{cases} 0 & \text{for } v \leq \tau, \\ -(u-v) & \leq 0 \text{ for } v > \tau \text{ and } 0 \leq v \leq u \leq t \leq 1/\sqrt{2}, \\ -(t-v) & \leq 0 \text{ for } v > \tau \text{ and } 0 \leq v \leq t < u \leq 1/\sqrt{2}, \\ 0 & \text{for } v > \tau \text{ and } 0 < t \leq v \leq u \leq 1/\sqrt{2}. \end{cases}$$

Therefore

$$\iint_{T_1^{\infty}} K_1^{2,1}(u,v;t,\tau) dt d\tau = -(u-v) v \left( \frac{1}{\sqrt{2}} - \frac{u+v}{2} \right),$$

$$\iint_{T_1^{\infty}} (K_1^{2,1}(u,v;t,\tau))^2 dt d\tau = (u-v)^2 v \left( \frac{1}{\sqrt{2}} - \frac{2u+v}{3} \right)$$

and finally

$$(43) \quad \left\| \iint_{T_1^{\infty}} (K_1^{2,1}(\cdot,\cdot;t,\tau))^2 dt d\tau \right\|_{L_{\infty}(T_1^{\infty})} = \frac{\sqrt{2}}{54}$$

$$(44) \quad \left\| \sqrt{\iint_{T_1^{\infty}} (K_1^{2,1}(\cdot,\cdot;t,\tau))^2 dt d\tau} \right\|_{L_2(T_1^{\infty})} = \frac{1}{12\sqrt{10}} .$$

Until now we have only treated the error in  $T_h^{\infty}$ , not in

$$T_{h,-} := \{(u,v) \mid 0 \leq -v \leq u \leq h/\sqrt{2}\} .$$

Because of the symmetry of  $Q_1 f$  and  $Q_2 f$  in (29) we find, for example,

$$\left\{ \begin{aligned}
 & \left\| \int_{-h/\sqrt{2}}^{h/\sqrt{2}} K_h^2, \circ(\cdot, \cdot; t) g^{(2, \circ)}(t, \circ) dt \right\|_{L_\infty[-h/\sqrt{2}, h/\sqrt{2}]} \\
 & \leq h^2 \left\| \int_0^{1/\sqrt{2}} K_1^2, \circ(\cdot, \cdot; t) dt \right\|_{L_\infty(T_1^\infty)} \\
 (45) \quad & \cdot \max\{\|g^{(2, \circ)}(\cdot, \circ)\|_{L_\infty[\circ, h/\sqrt{2}]}, \|g^{(2, \circ)}(\cdot, \circ)\|_{L_\infty[-h/\sqrt{2}, \circ]}\} \\
 & = h^2 \left\| \int_0^{1/\sqrt{2}} K_1^2, \circ(\cdot, \cdot; t) dt \right\|_{L_\infty(T_1^\infty)} \cdot \|g^{(2, \circ)}(\cdot, \circ)\|_{L_\infty[-h/\sqrt{2}, h/\sqrt{2}]}
 \end{aligned} \right.$$

and

$$\left\{ \begin{aligned}
 & \left\| \iint_{T_h^\infty \cup T_{h,-}} K_h^{2,1}(\cdot, \cdot; t, \tau) g^{(2,1)}(t, \tau) dt d\tau \right\|_{L_2(T_h^\infty \cup T_{h,-})} \\
 & \leq h^3 \left\| \sqrt{\iint_{T_1^\infty} (K_1^{2,1}(\cdot, \cdot; t, \tau))^2 dt d\tau} \right\|_{L_2(T_1^\infty)} \\
 (46) \quad & \cdot [\|g^{(2,1)}\|_{L_2(T_h^\infty)} + \|g^{(2,1)}\|_{L_2(T_{h,-})}] \\
 & = h^3 \left\| \sqrt{\iint_{T_1^\infty} (K_1^{2,1}(\cdot, \cdot; t, \tau))^2 dt d\tau} \right\|_{L_2(T_1^\infty)} \|g^{(2,1)}\|_{L_2(T_h^\infty \cup T_{h,-})}.
 \end{aligned} \right.$$

Finally we have to use the inverse transformation to (35).

By (35)

$$\frac{\partial}{\partial u} = \frac{1}{\sqrt{2}} \left( \frac{\partial}{\partial x} + \frac{\partial}{\partial y} \right), \quad \frac{\partial}{\partial v} = \frac{1}{\sqrt{2}} \left( \frac{\partial}{\partial y} - \frac{\partial}{\partial x} \right), \quad v = 0 \text{ iff } x = y,$$

and so, see for instance (39), (40),

$$(47) \quad \left\{ \begin{array}{l} g^{(2,0)}(u,o) = \frac{1}{2} \left( \frac{\partial}{\partial x} + \frac{\partial}{\partial y} \right)^2 f(x,h-x), \\ g^{(2,1)}(u,v) = \frac{1}{2\sqrt{2}} \left( \frac{\partial}{\partial x} + \frac{\partial}{\partial y} \right)^2 \left( \frac{\partial}{\partial y} - \frac{\partial}{\partial x} \right) f(x,y). \end{array} \right.$$

Fitting together (38), (41), (43), (45), (47) we find (33), whereas (39), (42), (44), (46), (47) gives (34).  $\square$

If one imposes additional symmetry conditions on  $f$ , one can construct interpolating functions satisfying (28) and reproducing bivariate polynomials.

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